Table 1: Family-wise rejection proportions at $\alpha = 0.05$, when testing hypotheses with multiple restrictions

| | (1) | (2) |
|---|---|---|
| Adjustment method | Linear restriction | Nonlinear restriction |
| Unadjusted | 0.440 | 0.435 |
| Bonferroni-Holm | 0.052 | 0.064 |
| Sidak-Holm | 0.052 | 0.066 |
| Westfall-Young | 0.051 | 0.063 |
| Num. observations | 100 | 100 |
| Num. hypotheses | 10 | 10 |

Notes: Table reports the fraction of 2,000 simulations where at least one null hypothesis in a family of 10 hypotheses was rejected. All null hypotheses are true, i.e., lower rejection rates are better. The Westfall-Young correction is performed using 1,000 bootstraps.